

60SF15130

(12) UK Patent Application

(19) GB

(11) 2 221 068 A

(43) Date of A publication 24.01.1990

(21) Application No 8915459.5

(22) Date of filing 06.07.1989

(30) Priority data

(31) 63168702

(32) 08.07.1988

(33) JP

(51) INT CL  
G06F 15/20

(52) UK CL (Edition J)  
G4A AUX

(56) Documents cited

GB 2180380 A US 3794981 A

(58) Field of search

UK CL (Edition J) G4A AUA AUX, G4Q QAH QBT  
INT CL B81L, G06F, G08G, H04L

(71) Applicant

Hitachi Ltd

(Incorporated in Japan)

6 Kanda Surugadai 4-chome, Chiyoda-ku, Tokyo,  
Japan

(72) Inventors

Michitaka Kosaka

Toshiro Sasaki

Kuniaki Matsumoto

Kichizo Akashi

Setoru Suemitsu

(74) Agent and/or Address for Service

Mewburn Ellis

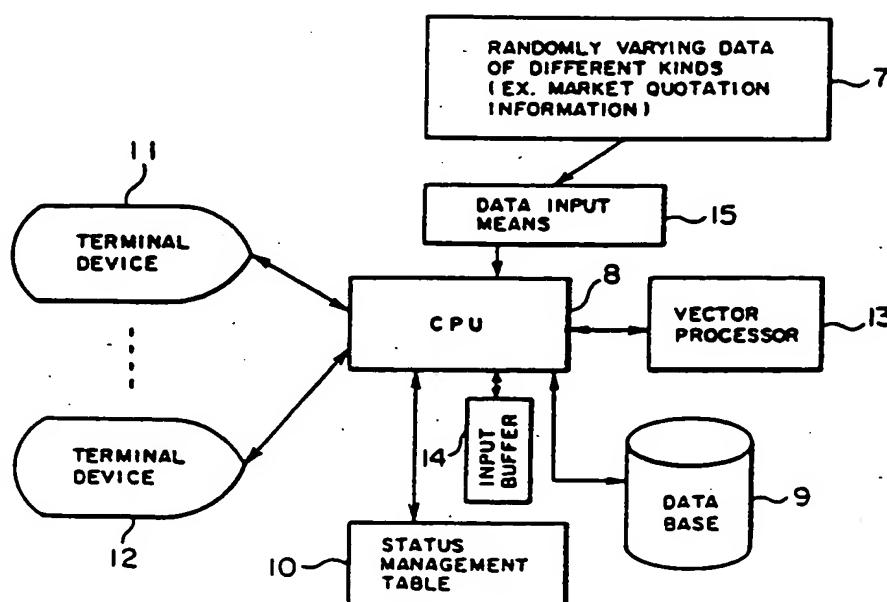
2 Cursitor Street, London, EC4A 1BQ,  
United Kingdom

(54) Real time status monitoring

(57) In real time status monitoring involving inputting randomly varying data (7) relating to a plurality of objects, processing a plurality of functions having some of the data (7) as variables and monitoring an overall status including the objects on a real time basis, a table (10) indicating the presence or absence of data change in the objects and the presence or absence of variables related to the data change in the functions is used and only those functions which include the variables related to the data change are processed.

Application may be to financial market quotes or traffic control.

FIG. 1

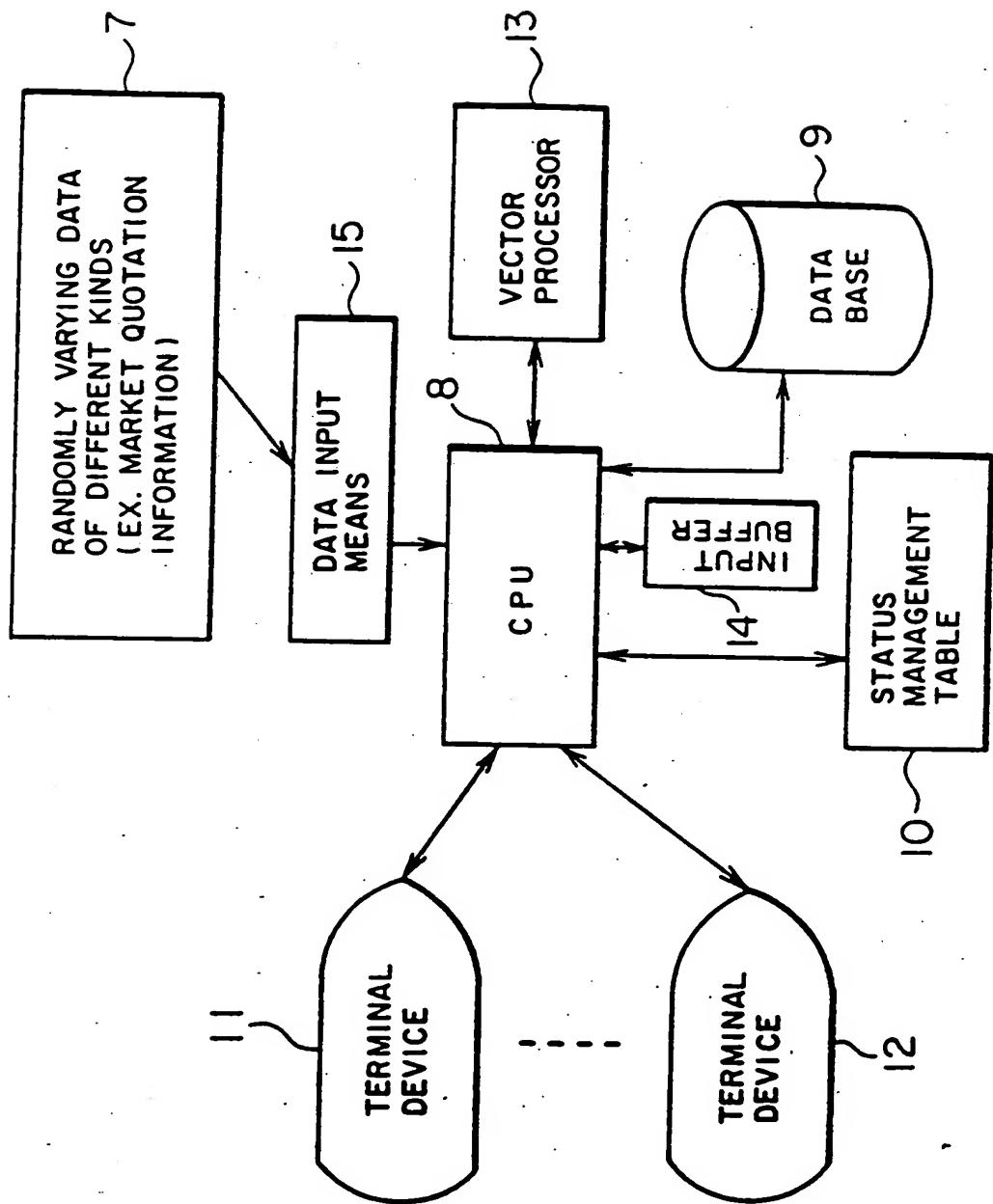


GB 2 221 068 A

FIG. 1

1/13

2221068



3/13

2221068

FIG. 3A

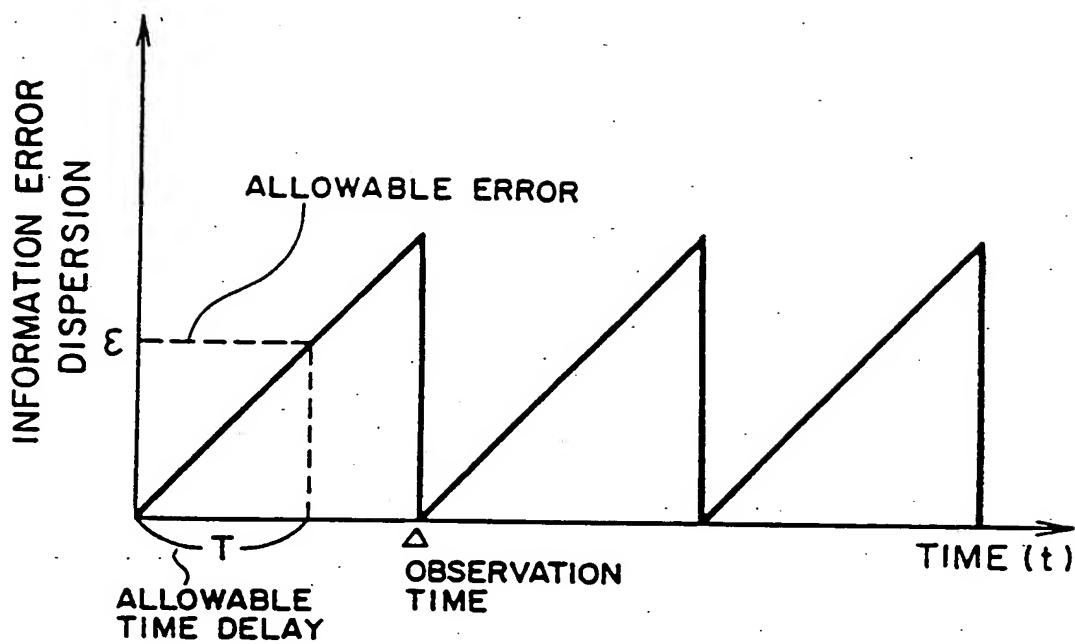
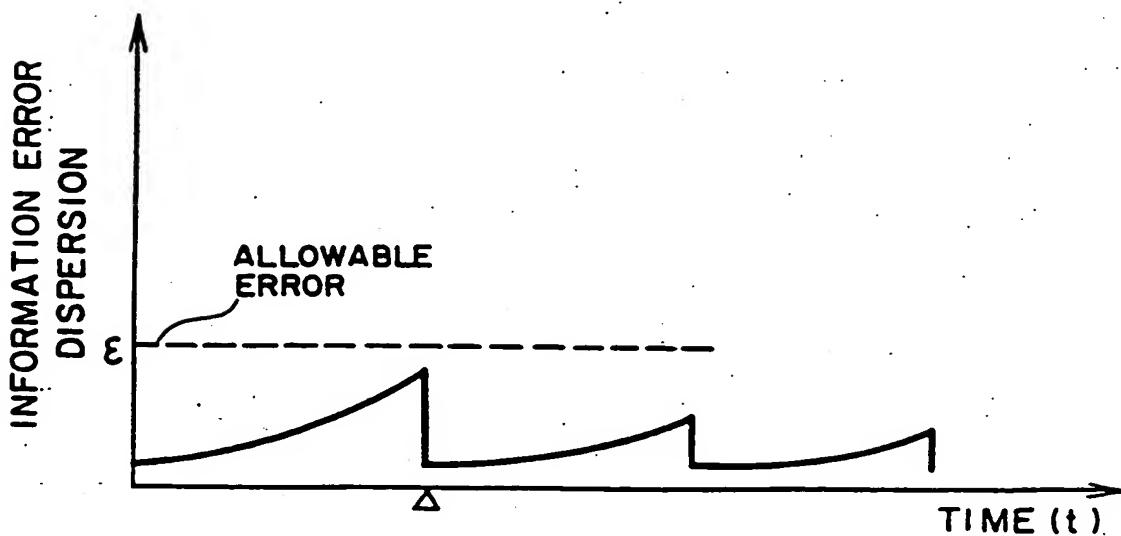


FIG. 3B

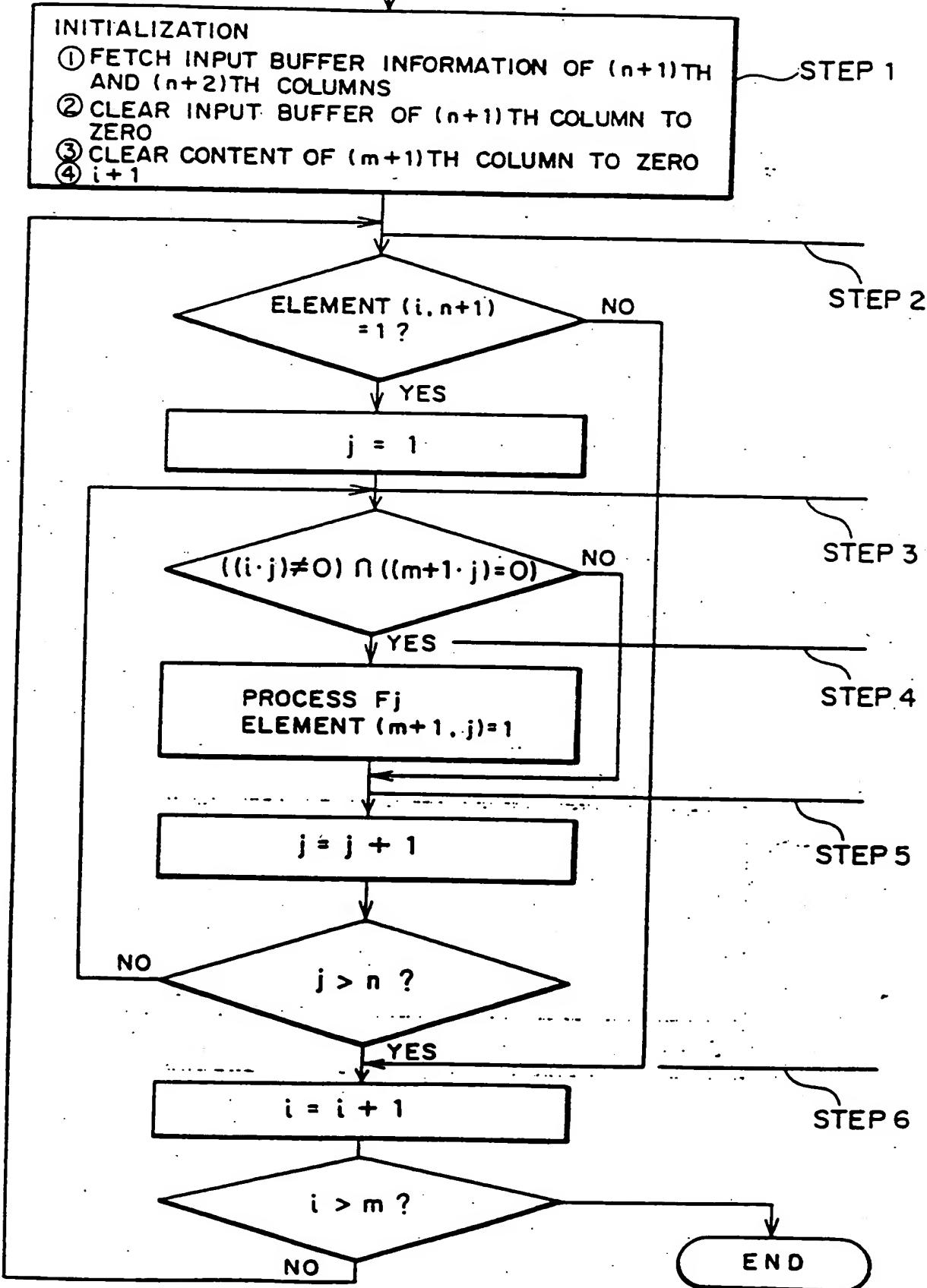


5/13

2221068  
FIG. 5

START

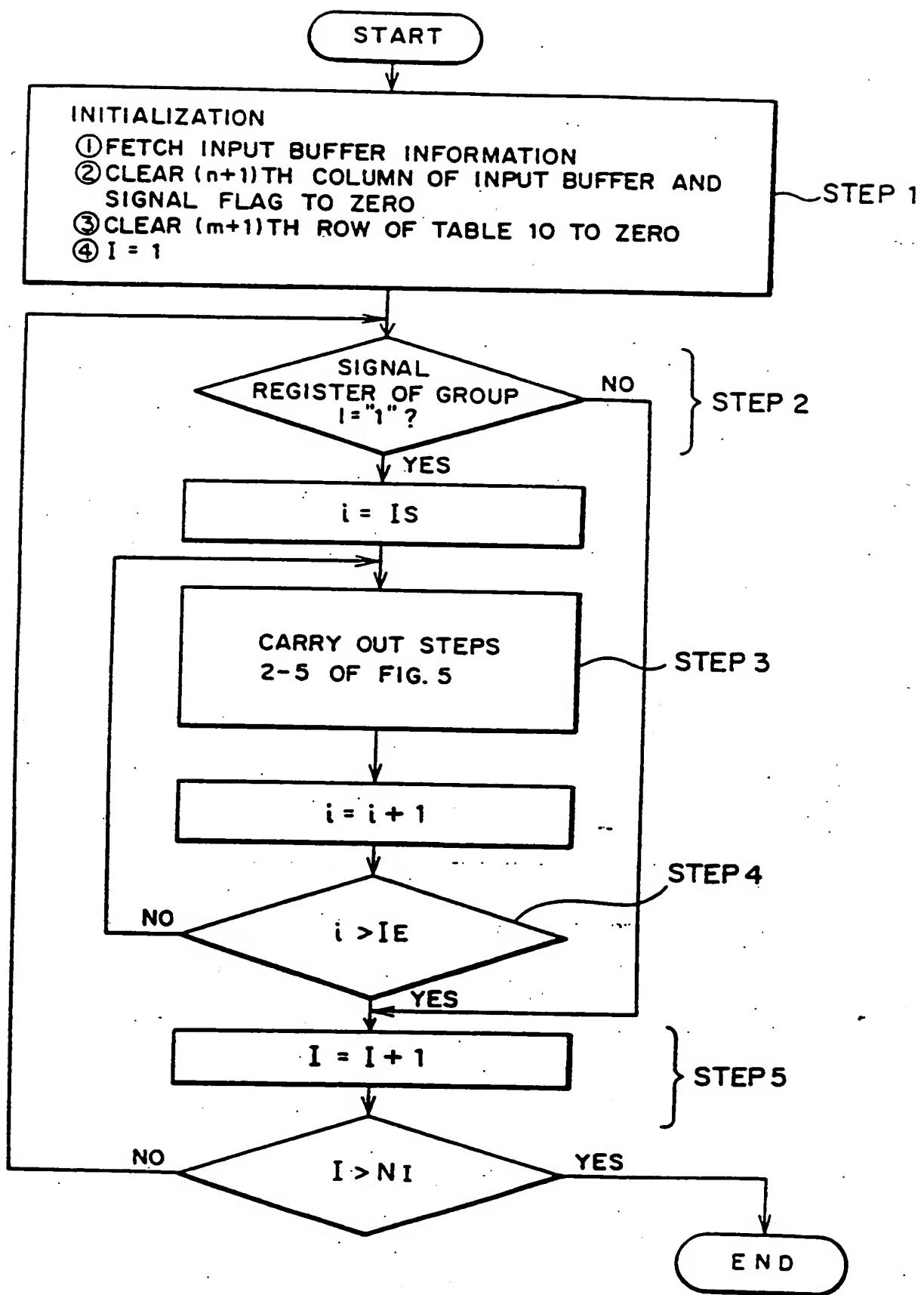
501



7/13

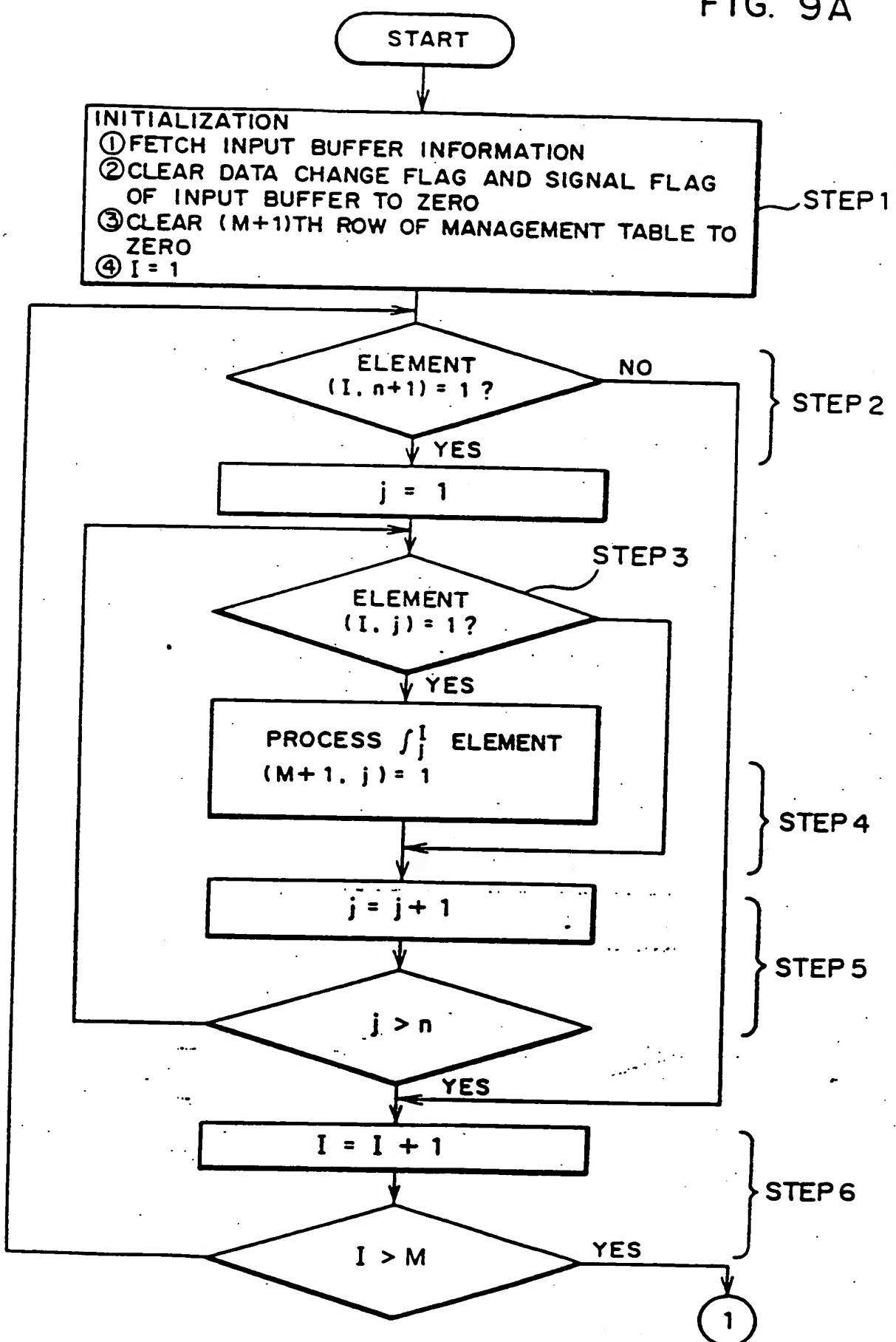
FIG. 7

2221068



9/13

FIG. 9A



11/13

2221065

FIG. 10

10

GROUP	F1	F2	---	Fn	SIGNAL FLAG
1	$(f_1^I)^R$				O
2	O				I
3	O				O
		$(f_2^I)^R$			
M					
	O	I			
		$(F_2)^P$			
		F2			

DECISION MAKING SUPPORT INFORMATION

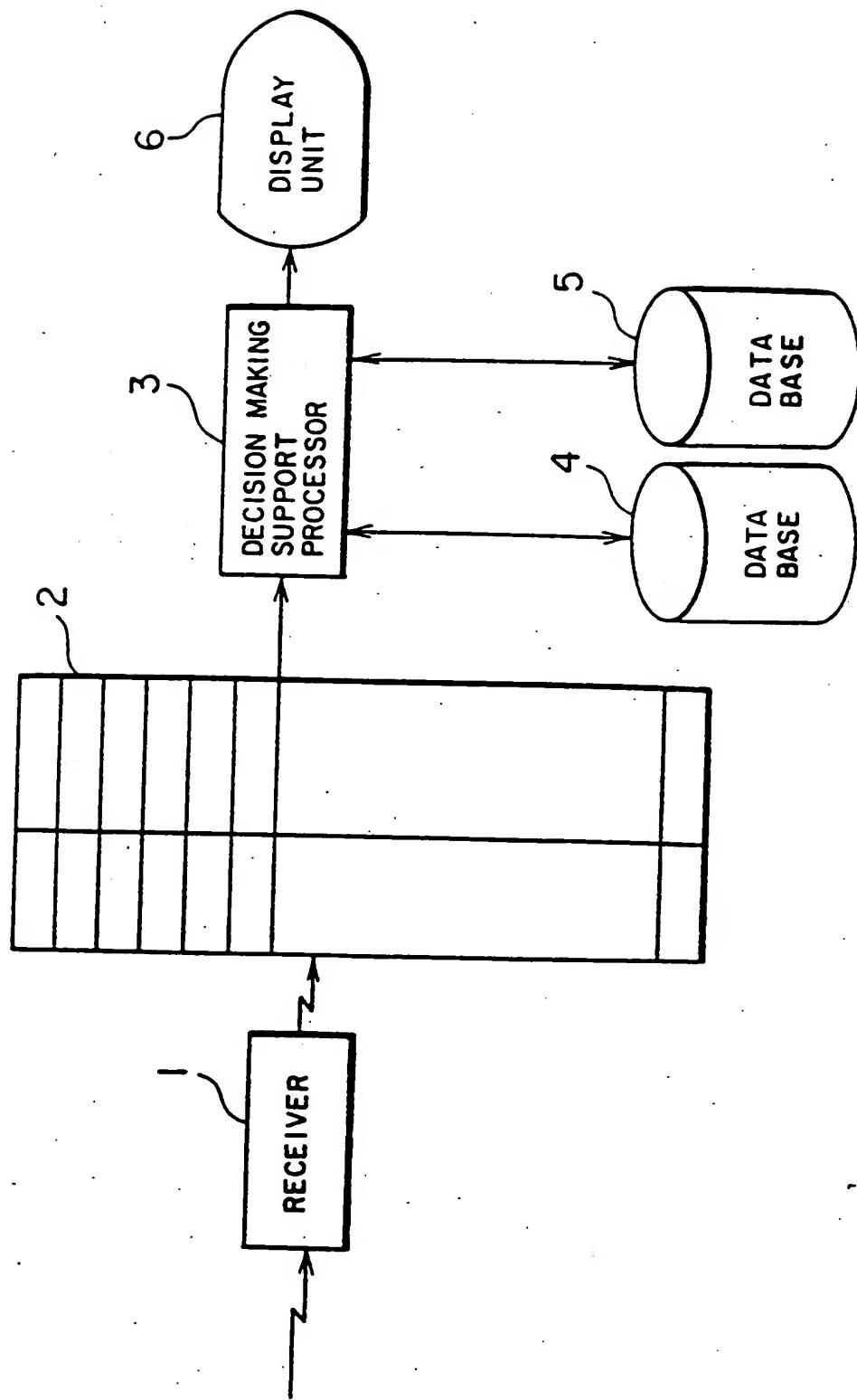
INFORMATION COMPRISING ONLY PAST TIME SERIAL DATA OF  $(f_j)$  P

DECISION MAKING SUPPORT INFORMATION UPDAING FLAG

13/13

2221068

FIG. 12



2221068

"REAL TIME STATUS MONITORING METHOD

AND APPARATUS THEREFOR"

1

The present invention relates to a real time status monitoring method and an apparatus therefor, and more particularly to a data processing method in a real 5 time status monitoring system which determines a status and makes a decision on a real time basis based on a huge amount of data information which randomly varies with respect to an object, and a system therefor.

Specifically, the present invention is 10 applicable to a trading support system based on market quotation in financial and security fields, a support system for measurement, monitor, control and decision making, comprising a number of sensors, and a support system for status determination and decision making for 15 aviation control or traffic control.

While the present invention is applicable to various fields, it will be explained as a trading support system in the financial and security field.

An outline of the support system for making a 20 decision in accordance with status such as the trading support system in the financial and security field is shown in Fig. 12, in which market quotation information which contains a huge number of varying stock and credit prices is received by a receiver 1, and latest data to be 25 monitored is supplied to a real time status sensing table

1 No. 8 (1983), "A track correlation algorithm for multi-  
sensor integration" IEEE/AIAA 5th DIGITAL AVIONICS SYSTEMS  
CONFERENCE, Oct. 31-Nov. 3, 1983, PP. 10.3.1-10.3.8). In  
the known multi-target tracking processing, the status  
5 changes of all targets to be monitored are always due to  
the movement by a physical law. Thus, the status of the  
target at any time can be predicted by a Kalman filter  
within a certain range of error even if the observation  
and the status inference are done at the constant time  
10 interval. Accordingly, it is an effective processing  
method in an aviation control system and a command and  
role system.

The above method may be applied to the decision  
making support processing of the trading support system  
15 shown in Fig. 12. It is assumed that the market quotation  
information (stocks and credits whose data are varying and  
prices thereof) has been stored in the real time status  
sensing table. Decision making support information  
processing groups {Fi} are processed at a constant time  
20 interval as shown in Fig. 2. All information processing  
groups {Fi} are processed in accordance with the content  
of the real time status sensing table 2 at a time  $T_i$ , and  
the results are supplied to the display unit. The same  
processing is performed to the content of the real time  
25 status sensing table at a time  $T_{i+1}$  ( $= T_i + \Delta T$ ) which is  
 $\Delta T$  time later than the time  $T_i$ . The time  $\Delta T$  must be larger  
than a sum of processing times for all information  
processing groups.

1 making support information. In the case of market  
quotation information such as stocks and credits, this  
time delay is a very significant factor to degrade the  
information because no prediction can be made for a future  
5 status as it is done for the tracking processing. As  
described in many references, if the price change in the  
market quotation occurs in an random walk manner, an error  
dispersion of the price is expressed by  $\sigma^2 T$  which  
monotonously increases with the increase of the time delay  
10 T. On the other hand, in the case of tracking processing,  
the prediction error of the prediction processing is  
increased by the time delay T but the effect is much  
smaller than that in the status monitoring of the market  
quotation without the prediction processing. The informa-  
15 tion error transitions due to the time delay in the status  
monitoring of the market quotation and in the tracking  
processing are shown in Figs. 3A and 3B, respectively.  
Where the huge number of objects are to be monitored and  
the changes of data occurs randomly, it is necessary to  
20 realize a real time decision making supporting information  
processing method which can avoid the unnecessary  
processing described above, in order to reduce the  
updating process time interval  $\Delta T$ .

The present invention realizes a system which  
25 receives data relating to a number of objects of different  
kinds, processes a plurality of functions having data of a  
portion of th objects as variables and m nitors an  
overall status including the objects on a real time basis.

1 data component, and a calculation result stored in a  
memory area is used for the past data component and the  
processing is performed only for the present data  
component. As a result, the data processing speed is  
5 improved and the advantage of the present invention is  
prominent.

In accordance with the present invention, high  
speed data processing with the same precision can be  
attained with a conventional data processing system having  
10 a relatively low processing speed, and the time delay  
between the data input and decision making can be reduced  
even in such a case.

The present invention will now be described in greater detail by  
way of examples with reference to the accompanying drawings, wherein:-

Fig. 1 shows a configuration of one embodiment  
15 of a real time status monitoring system of the present  
invention,

Fig. 2 illustrates a relationship between  
objects to be monitored and decision making support  
processing,

20 Fig. 3A illustrates information error transition  
of support information for decision making based on  
status, in status monitoring of market quotation,

Fig. 3B illustrates information error transition  
of support information for decision making based on  
25 status, in tracking processing,

Fig. 4 shows a format of a status management  
table,

1

Fig. 1 shows a system configuration of a real time status monitoring system of the present invention which is applied to a portfolio status monitoring system  
5 for calculating a current total price of the portfolio based on market quotation variation information of the stocks and credits and issuing warning when it is smaller than an expected current total price (guaranteed current total price).

10 A central processing unit 8 receives market quotation information informed from a field 7 such as a securities exchange, that is, randomly varying data relating to objects of different kinds, processes various functions (for example, calculation of profit and loss of  
15 the retained portfolio, and displays the result on terminal devices 11 and 12. A data base 9 contains time serial data of the market quotation and information associated with the portfolio. A status management table 10 is a main part of the present invention and detail  
20 thereof is shown in Fig. 4. In a vertical direction, firm names  $M_i$  ( $i = 1 \sim m$ ), a current total amount change flag, a current total amount and a guaranteed current total amount for checking the status of the portfolio are arranged. On the other hand, in a horizontal direction,  
25 portfolios  $F_i$  ( $i = 1 \sim n$ ), a price change flag (data change flag) and current prices (current stock prices of firms)  $P_i$  ( $i = 1 \sim m$ ) are arranged. An element  $w_{ij}$  in the matrix management table indicates the number of retained

1 (current price change flag) to "1". Then, it starts the processing shown in the flow chart of Fig. 5 at the time interval  $\Delta t$  (501).

Step 1: When the updating of the decision making support information (the current total amount and the guaranteed total amount in the  $(m+1)$ th and  $(m+2)$ th rows) is to be started, the following initialization is effected.

(i) Read the input buffer information for the  $(n+1)$ th column and the input buffer information for the 10  $(n+2)$ th column, from the input buffer 14 to the  $(n+1)$ th column and the  $(n+2)$ th column of the management table 10.

(ii) Clear the input buffer for the  $(n+1)$ th column to zero.

15 (iii) Clear the content of the  $(m+1)$ th row of the table 10 to zero.

(iv) Start the processing of the functions  $\{F_i\}$  starting from  $i = 1$ .

Step 2: Check the content of the element  $(i, n+1)$  relating to the price change flag. If it is "0", it means 20 no change in the data of  $M_i$  and the decision making supporting process relating to  $M_i$  is not necessary.

Proceeds to a step 6. If the content of the element  $(i, n+1)$  is "1", it means that the data of  $M_i$  has been changed and the processing  $F_j$  for the steps 3 et seq should be 25 initiated. Start the processing starting from  $j = 1$ .

Step 3: Check the content of the element  $(i, j)$ . If it is "0", it means that the processing  $F_4$  does not relate to the object  $M_i$  to be monitored. Proceeds to a step 5.

1 terminal device as the warning message.

In this manner, the real time monitoring of the portfolio is attained.

Fig. 6 shows the contents of the status management table 10 used in other embodiment and the input buffer 14.

Of the huge number of objects to be monitored such as the variation of the market quotation of the stocks and credits, some objects have their data frequently changed and some other objects have their data not frequently changed. For those which have a low frequency of data change, it is desirable to make the number of times of checking the data change flag as small as possible. To this end, the data is efficiently grouped. In the embodiment shown in Fig. 6, the data change detection of the objects to be monitored is grouped.

As shown in Fig. 6, M signal registers each comprising a signal flag (ON = "1", OFF = "0"), a group top item number  $I_S$  and a group bottom item number  $I_E$  are added to each of the management table 10 and the input buffer 14, and measuring registers for the frequency for the respective objects to be monitored are added to the input buffer 14.

The objects  $M_i$  to be monitored are arranged in the descending order of the frequency of data change, and the objects to be monitored are grouped into groups each consisting of  $N_I$  objects ( $I = 1, \dots, M$ ) starting from the top object. A signal for detecting the data change in

1  $I_E = \sum_{K=1}^I N_K$ , and

$Q_I$  is a probability that the signal flag for the detection of the status change in the  $I$ -th group is "1", that is,

$$Q_I = 1 - \prod_{i=I_S}^{I_E} (1 - P_i)$$

- 5 It should be smaller than  $K_1$ , and  $K_2$  should be minimum. The value of  $K_2$  depends on the number of signal flags and the grouping method if the probability of the status change is larger when the item number is smaller. Accordingly, it is necessary to monitor the occurrence of the  
10 status change of the objects  $M_i$  to be monitored and optimize the grouping based on it. If the grouping is not proper, the number of times of check may rather increases.

The processing method of the present embodiment which uses the table 10, the input buffer 14 and the  
15 signal registers is explained for the following three steps.

(1) Data change input of the object to be monitored

Since the data change in the object to be monitored is informed from time to time, the flag of the  
20 input buffer 14 corresponding to the informed firm  $M_i$  is set to "1", the status amount is stored, the data change frequency register is counted up, and the corresponding signal flag is set to "1".

1 manner.

Step 1: A probability  $P_i$  of the status change in the updating time interval  $\Delta T$  is determined based on a total time  $T_o$  of the status monitoring and a frequency  $\alpha_i$  of 5 the input buffer.

$$P_i = \frac{\alpha_i}{T_o} \Delta T$$

Step 2: Sort the objects of the management table in the descending order of  $P_i$ . Thus, the content of the management table is changed.

10 Step 3: Optimize the grouping so that the value  $K_2$  is minimized.

Step 4: Store the top item number and the bottom item number of each group into  $I_S$  and  $I_E$  after the optimization of the grouping.

15 The speed-up when the process is divided as the objects are grouped is now explained.

When the processing  $F_j$  can be divided to

$$F_j = f_{j_1} \oplus f_{j_2} \oplus \dots \oplus f_{j_M}$$

as the objects are grouped, only  $f_{j_I}$  whose signal flag 20 representing the status change in the group I is "1" need be updated. In the above formula,  $\oplus$  indicates that the processing  $F_i$  can be divided.

Fig. 8 shows a format of the management table

- 1 Step 3: If the element  $(I, j)$  is "0", it means that there is no process related to the group I in  $F_j$ . Go to a step 5. If the element  $(I, j)$  is "1", it means that the processing of  $f_j^I$  is required. Go to a step 4.
- 5 Step 4: Process  $f_j^I$ , store the result in the element  $(I, j)$  and set the decision making support information updating flag by setting the element  $(M+1, j)$  to "1".  
Step 5: Set  $j$  to  $j+1$ . If  $j > n$ , go to a step 6. If  $j \leq n$ , go to a step 3.
- 10 Step 6: Set  $I$  to  $I+1$ . If  $I > M$ , go to a step 7. If  $I \leq M$ , go to a step 2.  
Step 7: For all  $F_j$  whose elements  $(M+1, j)$  are "1", process  $F_j$  such that

$$F_j = f_j^1 \oplus f_j^2 \oplus f_j^3 \oplus f_j^4 \oplus \dots \oplus f_j^M$$

15 The expansion to the case where the time serial data processing is required is now explained.

In the support system for the decision making based on the situation like the trading support system aimed by the present invention, the time serial data is 20 frequently handled. The time serial data processing  $G_K$  includes a portion which requires current real time information and a portion which uses only past time serial data. When the time serial data processing can be divided into

1 the past time serial data is provided, and

(ii) The content of the element (*I, j*) is changed from  $f_j^I$  to the processing  $(f_j^I)^R$  which depends only on the real time information.

5 The processing when the management table of Fig. 10 is used is substantially identical to the flow shown in Fig. 9. The differences are:

(i) The calculation step for  $f_j^I$  in Fig. 9 is changed to the calculation step for  $(f_j^I)^R$  based on only 10 the real time information.

(ii) The calculation step for

$$F_j = f_j^1 \oplus f_j^2 + \dots \oplus f_j^M$$

in Fig. 9 is changed to the calculation step for

$$F_j = (F_j)^P \oplus (f_j^1)^R \oplus (f_j^2)^R \oplus \dots \oplus (f_j^M)^R$$

15 by using  $(F_j)^P$  calculated based on the past data stored in the table.

An embodiment of the present invention which calculates a correlation coefficient to a market variation of the retained portfolio on the real time basis is now 20 explained. A market variable is usually represented by a stock price index and it is informed as one of marked quotation information. It is stored in the data base 9 of Fig. 1 as the time serial data (daily closing price). The time serial data string is given by

$$1 \quad Y_j = \frac{x_0 y_0 + \sum_{i=1}^N x_i y_i}{\sqrt{x_0 + \sum_{i=1}^N x_i^2} \sqrt{y_0 + \sum_{i=1}^N y_i^2}}$$

The portions which depend on the past data are represented by

$$A^1 = \sum_{i=1}^N x_i y_i$$

$$5 \quad A^2 = \sum_{i=1}^N x_i^2$$

$$A^3 = \sum_{i=1}^N y_i^2$$

Since  $y_0$  is calculated based on the current price  $P_i$  of the object in the following manner

$$y_0 = \sum_i w_{ij} P_i$$

- 10 the management table shown in Fig. 11 which is a merged one of Figs. 4 and 10 is utilized. Namely, a table which contains  $y_0$  (portfolio current total amount),  $A^3$ ,  $x_0 y_0$ ,  $A^1$ ,  $x$  and  $A^2$  is added to the management table of Fig. 4. The processing which uses the table of Fig. 11 is  
15 explained below.

1 applicable to any real time status monitoring system and  
method.

In accordance with the present invention, the processing is done only for those objects whose data have 5 been changed as opposed to the checking of all status at a constant time interval as is done in the multi-target tracking. Accordingly, not only the data amount to be processed is reduced but also the overall status of the object under the varying status can be easily grasped 10 because it is easy to determine which decision making support information has been changed.

The present invention is effective to the system which monitors on the real time basis the function values which vary with the status of randomly changing data of 15 different kinds.

quotation information in financial and security fields.

3. A real time status monitoring method according to Claim 1 wherein said plurality of data are measurement data from a number of sensors.

4. A real time status monitoring method according to Claim 1 wherein said plurality of data are aviation control data.

5. A real time status monitoring method according to Claim 1 wherein said plurality of data are traffic control data.

6. A real time status monitoring method comprising:  
a first step of inputting a plurality of randomly varying data relating to a plurality of types of objects,

a second step of grouping the data;  
a third step of preparing and grouping real time status management tables indicating which ones of the data a plurality of functions use as variables;

a fourth step of generating group data change flags indicating which group data of said data have been changed;

a fifth step of determining variables which are subjects of processing due to data change and types of functions which include such variables based on a function processing and flag indicating on which ones of the data the processing of the functions has been completed, and the group data chang flag;

a sixth step of processing only those functions

a sixth step of determining sub-function which are subjects of processing and types of functions which include such sub-functions based on a decision making support information change flag indicating on which ones of the sub-functions the processing of the function has been completed and the signal flag;

a seventh step of processing only those functions which include the sub-functions which are subjects of processing due to the data change, in accordance with the determination result;

an eighth step of generating the decision making support information change flag indicating on which ones of the sub-functions the processing of functions has been completed, based on the processing of the functions in the seventh step; and

a ninth step of displaying the processing result of the functions.

9. A real time status monitoring method comprising:  
a first step of inputting a plurality of randomly varying time serial data relating to a plurality of types of objects;

a second step of dividing the time serial data into a first data component relating to current real time data and a second data component relating only to past time serial data;

a third step of preparing a management table indicating which one of the first data component and the second data component a plurality of functions use as

accordance with the real time status management table.

11. A real time status monitoring system comprising:  
a central processing unit;

input means for inputting to said central processing unit a plurality of randomly varying data relating to a plurality of types of objects;

an input buffer for temporarily storing the input data supplied to said central processing unit;

status management table preparation means for preparing, under control of said central processing unit, a real time status management table indicating which ones of the data a plurality of functions use as variables for processing;

a data base for storing a method for preparing the status management table and the functions;

a vector processor for processing the functions in accordance with the status management table; and

a terminal device for displaying the processing result.

12. A real time status monitoring system according to Claim 10 further comprising a measurement register for measuring a frequency of updating of the data for a purpose of grouping.

13. A real time status monitoring system substantially as herein described with reference to and as illustrated in the accompanying drawings.